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PTO/SB/01 (09-03)
Approved for use through 11/30/2005. OMB 0851-0035
U.S. Patent and Trademark Office; U.S. DEPARTMENT OF COMMERCE

POWER OF ATTORNEY and CORRESPONDENCE ADDRESS INDICATION FORM

Application Number	10,764,126
Filing Date	January 23, 2004
First Named Inventor	J. Scott Perry
Title	PAIRED BASIS SWAP...
Art Unit	3624
Examiner Name	
Attorney Docket Number	P-0418

I hereby appoint:

☐ Practitioners associated with the Customer Number:

OR

☒ Practitioner(s) named below:

Name	Registration Number
Peter D. Aufrichtig	31,221

as my/our attorney(s) or agent(s) to prosecute the application identified above, and to transact all business in the United States Patent and Trademark Office connected therewith.

Please recognize or change the correspondence address for the above-identified application to:

☐ The address associated with the above-mentioned Customer Number.

OR

☐ The address associated with Customer Number:

OR

<input checked="" type="checkbox"/> Firm or Individual Name	AUFRICHTIG STEIN & AUFRICHTIG, P.C.				
Address	300 East 42nd Street, 5th Floor				
Address					
City	New York	State	NY	Zip	10017
Country	USA				
Telephone	(212) 557-5040	Fax	(212) 557-5065		

I am the:

☒ Applicant/Inventor.

☐ Assignee of record of the entire interest. See 37 CFR 3.71.
Statement under 37 CFR 3.73(b) is enclosed. (Form PTO/SB/98)

SIGNATURE of Applicant or Assignee of Record

Name	J. Scott Perry
Signature	<i>[Signature]</i>
Date	9/3/04
Telephone	(212) 704-0590

NOTE: Signatures of all the inventors or assignees of record of the entire interest or their representative(s) are required. Submit multiple forms if more than one signature is required, see below.

☒ Total of 4 forms are submitted.

This collection of information is required by 37 CFR 1.31 and 1.33. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 3 minutes to complete. Including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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PTO/SB/01 (09-03)

Approved for use through 11/30/2005. OMB 0651-0036

U.S. Patent and Trademark Office: U.S. DEPARTMENT OF COMMERCE

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SIGNATURE of Applicant or Assignee of Record

Name	Wallace C. Turbeyille		
Signature	<i>Wallace C. Turbeyille</i>		
Date	9/9/04	Telephone	(212) 704-0590

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PTO/SB/01 (09-03)

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Statement under 37 CFR 3.73(b) is enclosed (Form PTO/SB/96)

SIGNATURE of Applicant or Assignee of Record

Name	Paul Hamilton	Telephone	(212) 704-0579
Signature	<i>Paul Hamilton</i>		
Date	9/9/04		

NOTE: Signatures of all the inventors or assignees of record of the entire interest or their representative(s) are required. Submit multiple forms if more than one signature is required, see below.

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PTO/SB/81 (09-03)

Approved for use through 11/30/2005, OMB 0651-0035

U.S. Patent and Trademark Office; U.S. DEPARTMENT OF COMMERCE

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**POWER OF ATTORNEY
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INDICATION FORM**

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First Named Inventor	J. Scott Perry
Title	PAIRED BASIS SWAP...
Art Unit	3624
Examiner Name	
Attorney Docket Number	P-0418

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☒ Assignee of record of the entire interest. See 37 CFR 3.71.
Statement under 37 CFR 3.73(b) is enclosed. (Form PTO/SB/96)

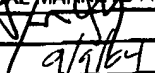
SIGNATURE of Applicant or Assignee of Record

Name

VIRTUAL MARKETS ASSURANCE CORPORATION

Signature

By:

 President / CGO

Telephone

(212) 704-0590

Date

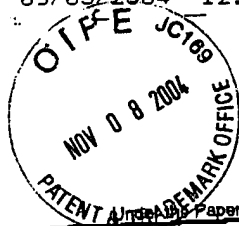
9/9/04

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PTO/SB/96 (08-03)

Approved for use through 07/31/2006. OMB 0851-0031

U.S. Patent and Trademark Office: U.S. DEPARTMENT OF COMMERCE

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STATEMENT UNDER 37 CFR 3.73(b)Applicant/Patent Owner: J. Scott Perry, Wallace C. Turbeville and Paul HamiltonApplication No./Patent No.: 10/764,126 Filed/Issue Date: January 23, 2004Entitled: PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM AND COLLATERAL MINIMIZATION SYSTEMVirtual Markets Assurance Corporation, a Delaware Corporation
(Name of Assignee) (Type of Assignee, e.g., corporation, partnership, university, government agency, etc.)

states that it is:

1. ☒ the assignee of the entire right, title, and interest; or2. ☐ an assignee of less than the entire right, title and interest.
The extent (by percentage) of its ownership interest is _____ %
in the patent application/patent identified above by virtue of either:A. ☒ An assignment from the inventor(s) of the patent application/patent identified above. The assignment was recorded in the United States Patent and Trademark Office at Reel _____, Frame _____, or for which a copy thereof is attached.

OR

B. ☐ A chain of title from the inventor(s), of the patent application/patent identified above, to the current assignee as shown below:

1. From: _____ To: _____
The document was recorded in the United States Patent and Trademark Office at Reel _____, Frame _____, or for which a copy thereof is attached.
2. From: _____ To: _____
The document was recorded in the United States Patent and Trademark Office at Reel _____, Frame _____, or for which a copy thereof is attached.
3. From: _____ To: _____
The document was recorded in the United States Patent and Trademark Office at Reel _____, Frame _____, or for which a copy thereof is attached.

☐ Additional documents in the chain of title are listed on a supplemental sheet.☒ Copies of assignments or other documents in the chain of title are attached.
[NOTE: A separate copy (i.e., the original assignment document or a true copy of the original document) must be submitted to Assignment Division in accordance with 37 CFR Part 3, if the assignment is to be recorded in the records of the USPTO. See MPEP 302.08]

The undersigned (whose title is supplied below) is authorized to act on behalf of the assignee.

June 9/9, 2004
Date
(212) 704-0590
Telephone number

Virtual Markets Assurance Corporation
Typed or printed name
By: [Signature]
Signature
President / COO
Title

This collection of information is required by 37 CFR 3.73(b). The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 12 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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A S S I G N M E N T

WHEREAS, we, J. Scott Perry, Wallace C. Turbeville and Paul Hamilton, all citizens of the United States, hereinafter referred to as ASSIGNORS, and residing at New York, New York, have invented certain new and useful improvements in a PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM AND COLLATERAL MINIMIZATION SYSTEM for which we have filed an application for a Patent of the United States and which application was granted serial number 10/764,126 and a filing date of January 23, 2004.

WHEREAS, Virtual Markets Assurance Corporation, a Delaware corporation having an office at 350 Fifth Avenue, Suite 5619-20, New York, New York 10118, hereinafter referred to as ASSIGNEE, is desirous of obtaining the entire right, title and interest in, to and under the said improvements and the said application:

NOW, THEREFORE, in consideration of the sum of Ten Dollars (\$10.00) to us in hand paid, and other good and valuable consideration, the receipt of which is hereby acknowledged, we, the said Assignors have sold, assigned, transferred and set over, and by these presents do hereby sell, assign, transfer and set over, unto the said Assignee, its successors, legal representatives and assigns, the entire right, title and interest in, to and under the said improvements, any provisional patent applications and the said patent application and all divisions, renewals and continuations thereof, and all Letters Patent of the United States which may be granted thereon and all reissues and extensions thereof, and all applications for Letters Patent which may hereafter be filed for said improvements in any country or countries foreign to the United States, and all Letters Patent which may be granted for said improvements in any country

or countries foreign to the United States and all extensions, renewals and reissues thereof; and we hereby authorize and request the Commissioner of Patents of the United States, and any Official of any country or countries foreign to the United States whose duty is to issue patents on applications as aforesaid, to issue all Letters Patent for said improvements to the said Assignee, its successors, legal representatives and assigns, in accordance with the terms of this instrument.

AND WE HEREBY covenant that we have full right to convey the entire interest herein assigned, and that we have not executed, and will not execute, any agreement in conflict herewith.

AND WE HEREBY further covenant and agree that we will communicate to the said Assignee, its successors, legal representatives and assigns, any facts known to us respecting said improvements, and testify in any legal proceeding, sign all lawful papers, execute all divisional, continuing and reissue applications, make all rightful oaths and generally do everything possible to aid the said Assignee, its successors, legal representatives and assigns, to obtain and enforce proper patent protection for said improvements in all countries.

IN TESTIMONY WHEREOF, we have set our hands and seals to this assignment.

June 11th, 2004.



J. SCOTT PERRY


WALLACE C. TURBEVILLE

PAUL HAMILTON

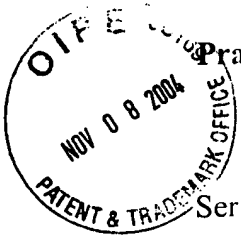
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Notary Public

Commission Expires June 6, 2006



Practitioner's Docket No.: P-0418

PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Serial No. : 10/764,126 Group Art Unit : 3624
Filed : 01/23/04 Examiner :
Inventors : J. Scott Perry, Wallace C. Turbeville and Paul Hamilton
For : PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM
AND COLLATERAL MINIMIZATION SYSTEM

November 3, 2004

PETITION FOR EXTENSION OF TIME TO FILE
RESPONSE TO OFFICE ACTION

Commissioner for Patents
P.O. Box 1450
Alexandria, Virginia 22313-1450


Sir:

Applicant respectfully petitions the Commissioner for a four-month extension of time to file a Response to the Office Action mailed on May 3, 2004.

This Petition and the Response are being filed within four months of the shortened-statutory period in order to allow the undersigned sufficient time to respond to the Office Action mailed on May 3, 2004. Applicant is a small entity.

The Commissioner is hereby authorized to charge any fees, estimated to be \$765.00, to our Deposit account of Aufrichtig Stein & Aufrichtig, P.C. Account No. 502496.

Respectfully submitted,


SIGNATURE OF PRACTITIONER

Peter D. Aufrichtig, Esq.

Registration No. 31,221

Attorney for Applicant

AUFRICHTIG STEIN & AUFRICHTIG, P.C.

300 East 42nd Street, Fifth Floor

New York, New York 10017

(212) 557-5040

Small Entity (x) Yes.